

STATE OF MISSOURI
COMBINING STATEMENT OF FIDUCIARY NET ASSETS
PENSION TRUST FUNDS
June 30, 2003
(In Thousands of Dollars)

	Missouri State Employees' Retirement System			Highway and Transportation Employees' and Highway Patrol Retirement Plan	Missouri State Employees' Deferred Compensation Incentive Plan	Totals June 30, 2003
	Missouri State Employees' Plan	Administrative Law Judges' and Advisors' Plan	Judicial Plan			
ASSETS						
Cash and Cash Equivalents	\$ 303,149	\$ 785	\$ 1,760	\$ 556	\$ ---	\$ 306,250
Investments at Fair Value	4,954,326	12,834	28,765	1,240,181	112,472	6,348,578
Receivables:						
Accounts Receivable	140,528	400	1,681	16,763	4	159,376
Interest Receivable	31,141	81	180	4,985	---	36,387
Due from Other Funds	6,544	---	---	---	469	7,013
Invested Securities Lending						
Collateral	1,247,085	3,231	7,241	---	---	1,257,557
Prepaid Expenses	47	---	---	2	---	49
Capital Assets:						
Land	265	---	2	84	---	351
Buildings	3,305	9	19	562	---	3,895
Equipment	1,899	5	11	81	---	1,996
Accumulated Depreciation	(1,888)	(5)	(11)	(39)	---	(1,943)
Total Capital Assets, Net	<u>3,581</u>	<u>9</u>	<u>21</u>	<u>688</u>	<u>---</u>	<u>4,299</u>
 Total Assets	 <u>6,686,401</u>	 <u>17,340</u>	 <u>39,648</u>	 <u>1,263,175</u>	 <u>112,945</u>	 <u>8,119,509</u>
LIABILITIES						
Accounts Payable	248,865	645	1,445	21,569	---	272,524
Securities Lending Collateral	1,246,867	3,230	7,239	---	---	1,257,336
Compensated Absences	250	---	2	56	---	308
 Total Liabilities	 <u>1,495,982</u>	 <u>3,875</u>	 <u>8,686</u>	 <u>21,625</u>	 <u>---</u>	 <u>1,530,168</u>
 Net Assets Held in Trust for Pension Benefits	 <u>\$ 5,190,419</u>	 <u>\$ 13,465</u>	 <u>\$ 30,962</u>	 <u>\$ 1,241,550</u>	 <u>\$ 112,945</u>	 <u>\$ 6,589,341</u>